

# Exhibit D

**METWEST**

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**METROPOLITAN WEST ASSET MANAGEMENT, LLC**

**WEST GATE ADVISORS, LLC**  
on behalf of the advisory client(s) named below

Dated September 19, 2008

\*\*\*REVISED as of September 22, 2008\*\*\*

Notice of Calculation under  
ISDA Master Agreements and Related Arrangements

Abbreviated MetWest or West Gate (Party B) client reference(s):	As listed on attached <u>Exhibit A</u>
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Reference is made in this notice (this "**Notice**") to the following details concerning various ISDA Master Agreements and related arrangements (the "**Agreements**");

Party A:	<b>Lehman Brothers International (Europe) and/or Lehman Brothers Special Financing Inc. and any and all other Lehman Brothers affiliates as applicable</b>
Guarantors / Credit Support Providers:	<b>Lehman Brothers Holdings Inc. (London Branch), Lehman Brothers Holdings Inc. and any and all other Lehman Brothers affiliates as applicable to the various Agreements (collectively, the "<i>Lehman Parties</i>")</b>
Party B:	<b>Metropolitan West Asset Management, LLC ("<i>MetWest</i>") or West Gate Advisors, LLC ("<i>West Gate</i>")</b> , solely as investment manager and agent for its clients listed on <u>Exhibit A</u>
ISDA Master Agreements and related Schedules:	<b>Various dates</b> , as may have been amended from time to time
Credit Support Annexes:	<b>Various dates</b> , as may have been amended from time to time

Metropolitan West Asset Management  
11111 Wilshire Boulevard, Suite 1000  
Los Angeles, California 90025

TEL: (310) 551-1000  
FAX: (310) 551-1001  
WWW: www.mwest.com

Notice is hereby given, with reference to and incorporation of, each and all applicable notices filed (each dated on or about September 16-19, 2008) on behalf of each Party B named in this notice, as to the calculations required under Paragraph 6(d) of the ISDA Master Agreement, as those calculations are shown in Exhibit B. Such calculations were made as described in Paragraph 6(d) of the ISDA Master Agreement and have been prepared using the best information available under the circumstances. Exhibit B was further revised as indicated regarding MetWest Client 768 (SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund) based upon further information that became available. See Exhibit B for additional details. Accordingly, the prior statement is being resubmitted, with Bates number 1036 replacing prior Bates number 1006 and Bates number 1037 replacing prior Bates number 1021.

1. Effective Date of Termination.

The effective date of the notice and the termination for each transaction was Tuesday, September 16, 2008 or Wednesday, September 17, 2008, as provided in all applicable notices dated on or about September 16-19, 2008.

2. Defined Terms.

Capitalized terms not defined in this Notice shall have the meanings given to them in the Agreements.

3. Reservation of Rights.

To the extent that any funds are due to any of the Lehman Parties by a Party B as a result of the termination and close-out of a transaction involving that Party B, MetWest (or West Gate, as applicable), (to the extent it continues to have authority from that Party B), will use reasonable efforts to make those funds available for payment to that Lehman Party upon satisfactory resolution and written agreement of the amount owed; provided, however, that MetWest (or West Gate, as applicable), and each such Party B will continue to have the right to apply any set-off or deductions permitted or required under applicable law or under contractual rights.

Executed on the first date specified above.

**METROPOLITAN WEST ASSET MANAGEMENT, LLC,**  
on behalf of each applicable Party B named in this notice

By: 

Name and Title: Joseph D. Hatteso  
Chief Financial Officer

**WEST GATE ADVISORS, LLC,**  
on behalf of each applicable Party B named in this notice

By: 

Name and Title: Joseph D. Hatteso  
Chief Financial Officer

Delivery information for this notice:

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LEHMAN BROTHERS SPECIAL FINANCING INC  
Confirmations Group  
Facsimile: (+1) 646-885-9551 (United States of America)  
Telephone: 212-320-0142 (Kathleen Harrison)

Lehman Brothers International (Europe)  
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ENGLAND  
Fax: 011-44-22-7102-2044

Lehman Brothers Special Financing Inc.  
c/o Lehman Brothers Inc.  
Corporate Advisory Division  
Transaction Management Group  
745 Seventh Avenue  
New York, New York 10019  
Attn: Documentation Manager  
Telephone No.: (212) 526-7187  
Fax: (212) 526-7672

Exhibit A

Schedule of Party B Entities

(All entities (and their affiliates) listed below, under one or more master agreements with Metropolitan West Asset Management, LLC OR West Gate Advisors, LLC acting as investment manager)

Metropolitan West Low Duration Bond Fund (MetWest 701)  
Metropolitan West Total Return Bond Fund (MetWest 702)  
Metropolitan West Alpha Trak 500 Fund (MetWest 703)  
Metropolitan West Intermediate Bond Fund (MetWest 704)  
Metropolitan West High Yield Bond Fund (MetWest 705)  
Metropolitan West Strategic Income Fund (MetWest 706)  
Metropolitan West Ultra Short Bond Fund (MetWest 707)  
West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)  
West Gate Mortgage Assets, L.P. (West Gate 1001)  
West Gate Leveraged Loan Master Fund, L.P. (West Gate 1004)  
Banner Health (System) (Met West 125)  
Mayo Clinic (Met West 1601)  
San Diego Foundation (Met West 1430)  
SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760)  
SEI Institutional Investments Trust – Long Duration Fund (Met West 763)  
SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)  
SEI Institutional Managed Trust – Core Fixed Income Fund (Met West 761)  
SEI Institutional Managed Trust – High Yield (formerly Met West 762)  
Banner Health Retirement Income Plan (Met West 126)  
Mayo Clinic Master Retirement Trust (Met West 1607)  
Trinity Health Pension Plan (Met West 1611)  
Supervalu Inc. Master Investment Trust (Met West 127)  
MWAM Opportunity Master Fund, B.V. (Met West 1005)  
SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund  
(Met West 768)  
Russell Institutional Investments, LLC —Russell Core Bond Fund (formerly known  
as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met  
West 778)  
Russell Investment Grade Bond Fund (formerly known as Russell Investment  
Company Fixed Income I Fund) (Met West 774)  
Russell Strategic Bond Fund (formerly known as Russell Investment Company  
Fixed Income III Fund) (Met West 775)  
Russell Investment Company MultiStrategy Bond Fund (Met West 776)  
Russell Investment Funds Core Bond Fund (Met West 777)

Exhibit B

Calculations Pursuant to Paragraph 6(d) of the applicable ISDA Master Agreement

MetWest / West Gate - Summary All Accounts  
Lehman Swaps Termination

Acct	Name	Valuation Date	Total Swaps Market Value	Collateral Value*	Net (Payable) / Receivable
125	Banner Health (System) (Met West 125)	9/16/2008	(3,785,955.33)	(2,420,016.53)	(1,365,938.80)
126	Banner Health Retirement Income Plan (Met West 126)	9/16/2008	(204,143.51)	-	(204,143.51)
127	Supervalu Inc. Master Investment Trust (Met West 127)	9/16/2008	(11,911,379.44)	(10,493,992.46)	(1,417,386.98)
701	Metropolitan West Low Duration Bond Fund (MetWest 701)	9/16/2008	(39,508,984.33)	-	(39,508,984.33)
702	Metropolitan West Total Return Bond Fund (MetWest 702)	9/16/2008	(146,154,513.96)	-	(146,154,513.96)
703	Metropolitan West Alpha Trak 500 Fund (MetWest 703)	9/16/2008	(3,861,110.66)	-	(3,861,110.66)
704	Metropolitan West Intermediate Bond Fund (MetWest 704)	9/16/2008	(2,620,075.64)	-	(2,620,075.64)
705	Metropolitan West High Yield Bond Fund (MetWest 705)	9/16/2008	(1,841,265.70)	-	(1,841,265.70)
706	Metropolitan West Strategic Income Fund (MetWest 706)	9/16/2008	(27,593,082.15)	-	(27,593,082.15)
707	Metropolitan West Ultra Short Bond Fund (MetWest 707)	9/16/2008	(7,512,214.99)	-	(7,512,214.99)
760	SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 760)	9/16/2008	(40,281,015.58)	-	(40,281,015.58)
761	SEI Institutional Managed Trust - Core Fixed Income Fund (Met West 761)	9/16/2008	(23,132,430.97)	-	(23,132,430.97)
763	SEI Institutional Investments Trust - Long Duration Fund (Met West 763)	9/16/2008	(1,900,643.61)	-	(1,900,643.61)
764	SEI Institutional Investments Trust - Extended Duration Fund (Met West 764)	9/16/2008	7,568,232.39	-	7,568,232.39
768	SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)	9/16/2008	(593,025.55)	(770,520.85)	177,495.30
1001	West Gate Mortgage Assets, L.P. (West Gate 1001)	9/16/2008	(348,964.06)	(822,461.22)	473,497.16
1002	West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)	9/16/2008	(1,347,427.56)	(275,000.00)	(1,072,427.56)
1430	San Diego Foundation (Met West 1430)	9/16/2008	(203,549.03)	-	(203,549.03)
1611	Trinity Health Pension Plan (Met West 1611)	9/16/2008	17,671,568.45	16,214,163.22	1,457,405.23
774	Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)	9/17/2008	(3,521,607.12)	-	(3,521,607.12)
775	Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)	9/17/2008	(5,310,064.11)	-	(5,310,064.11)
776	Russell Investment Company MultiStrategy Bond Fund (Met West 776)	9/17/2008	(17,364,793.07)	-	(17,364,793.07)
777	Russell Investment Funds Core Bond Fund (Met West 777)	9/17/2008	(1,700,636.72)	-	(1,700,636.72)
778	Russell Institutional Investments, LLC - Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)	9/17/2008	(2,005,225.67)	-	(2,005,225.67)

\* Negative collateral is client-owned collateral held at Lehman.

9/22/08 REVISION of page #1006 from letter dated 9/19/08

Banner Health (System) (Met West 125)

Exhibit B

Quotes / Sources										
MetWest Swap ID	Description	Maturity	Valuation Date	Bloomberg	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
STRLB0004	4MO TRS S&P500/US0004M - 11BPS (LEH)	2008-10-03	9/16/2008	(283.009)	(283.009)	10,295.25	10,295.25	\$ (2,913,648.12)	\$ (174,193.06)	\$ (3,087,841.18)
STRLB0005	4MO TRS S&P500/US0004M - 15BPS (LEH)	2008-11-05	9/16/2008	(95.981)	(95.981)	6,497.76	6,497.76	\$ (623,661.02)	\$ (74,453.13)	\$ (698,114.15)
Grand Total										

Total Swaps						
Collateral	Asset	Par Amount	Price			
	313384F95	(788,000)	99.997	\$ (787,977.33)		
	313384J83	(1,634,000)	99.877	\$ (1,632,039.20)		
Total Collateral Value						
NET SETTLEMENT AMOUNT*						

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Metropolitan West Low Duration Bond Fund (MetWest 701)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	CSFR	Memh Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest
ABX6000081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	5,000,000	5,000,000	\$ (2,582,000.00)	\$ 275.00
ABX6000088	ABS CDS-W ABX-HE-AAA 08-2 (LEH)	2048-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	\$ (2,442,900.00)	\$ 311.67
ABX6000094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	3,000,000	3,000,000	\$ (1,549,200.00)	\$ 165.00
ABX6000095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	2,000,000	2,000,000	\$ (1,082,671.11)	\$ 928.89
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	-	-	(0.333)	-	(0.333)	6,130,000	6,130,000	\$ (20,382.25)	\$ -
SWAP905LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.138	-	-	5.750	5.945	8,700,000	8,700,000	\$ 225,898.60	\$ -
SWAP928LB	10 YR 2-10 CMS TYR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	-	11.531	-	11.529	-	11.530	8,700,000	8,700,000	\$ 1,003,101.30	\$ -
SWAP716LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.636	24,800,000	24,800,000	\$ 2,141,752.80	\$ -
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2022-05-24	9/16/2008	-	-	-	(0.411)	-	(0.431)	7,000,000	7,000,000	\$ (30,191.00)	\$ -
ABX6000059	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	9.500	10.500	1,440,000	1,440,000	\$ (1,288,800.00)	\$ 1,689.60
ABX6000060	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	\$ (1,287,110.40)	\$ 1,689.60
ABX6000063	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	\$ (1,288,800.00)	\$ 1,689.60
ABX6000064	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	\$ (1,288,800.00)	\$ 1,689.60
ABX6000070	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	700,000	700,000	\$ (361,441.50)	\$ 38.50
ABX6000072	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	2,000,000	2,000,000	\$ (1,790,000.00)	\$ 2,346.67
ABX6000073	ABS CDS-W ABX-HE-AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	10,270,000	10,270,000	\$ (8,362,861.00)	\$ 1,086.94
ABX6000078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	5,135,000	5,135,000	\$ (4,161,430.50)	\$ 533.47
ABX6000087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	11,165,000	11,165,000	\$ (9,049,197.00)	\$ 5,185.52
ABX6000098	ABS CDS-W ABX-HE-AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	\$ (5,418,000.00)	\$ 4,644.44
ABX6000099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,900,000	1,900,000	\$ (1,029,420.00)	\$ 882.44
ABX6000102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	2,500,000	2,500,000	\$ (1,354,500.00)	\$ 1,161.11
Grand Total													

Total Swaps

Collateral

Total Collateral Value

NET SETTLEMENT AMOUNT\*

\$ (39,508,984.33)

\$

\$

\$ (39,508,984.33)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management  
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## Metropolitan West Total Return Bond Fund (MetWest 702)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Market	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Sell Price	# of Units	Current Face	Principal
ABX600085	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	5,900,000	6,900,000	\$ (3,738,420.00)
ABX600086	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	12,000,000	12,000,000	\$ (6,196,800.00)
ABX600088	ABS CDS-W ABX-HE AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	6,100,000	6,100,000	\$ (3,164,800.00)
ABX600094	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	7,000,000	7,000,000	\$ (3,614,800.00)
ABX600095	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	9,250,000	9,250,000	\$ (4,796,596.28)
SWAP7681B	15 YR NC 3 MO QTRLY CALL IRS R 7.88 (LEH)	2022-08-04	9/16/2008	-	-	-	-	-	-	-	-	-	\$ (5,007,353.89)
SWAP5051B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	-	-	-	-	-	-	-	-	\$ (32,618.25)
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2022-05-25	9/16/2008	-	-	-	-	-	-	-	-	-	\$ (611,709.63)
SWAP7161B	5Y5Y IMPLIED VOL SWAP 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	-	-	-	-	-	-	-	-	\$ (3,342,170.70)
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52 (LEHMAN)	2017-05-24	9/16/2008	-	-	-	-	-	-	-	-	-	\$ (43,130.00)
SWAP5471B	14.875 4/11 IRS R 5.471 (LEHMAN)	2038-01-25	9/16/2008	-	-	-	5.451	-	-	-	-	-	\$ (1,479,924.00)
ABX600011	ABS CDS-W ABX-HE BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	5.586	-	5.375	23,674,000	23,674,000	\$ (1,306,523.55)
ABX600013	ABS CDS-W ABX-HE BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	6,565,000	6,565,000	\$ (3,306,916.00)
ABX600017	ABS CDS-W ABX-HE BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	6,835,000	6,835,000	\$ (3,458,844.00)
ABX600034	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,660,000	1,660,000	\$ (1,571,024.00)
ABX600059	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,185,000	1,185,000	\$ (1,060,575.00)
ABX600060	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	\$ (2,814,775.00)
ABX600063	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	\$ (2,814,775.00)
ABX600064	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	\$ (2,814,775.00)
ABX600069	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600070	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	7,500,000	7,500,000	\$ (3,690.13)
ABX600072	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600073	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600074	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600075	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600076	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600077	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600078	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600079	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600080	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,500,000	3,500,000	\$ (1,897,400.00)
ABX600083	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	15,000,000	15,000,000	\$ (7,746,000.00)
ABX600087	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	25,000,000	25,000,000	\$ (13,545,000.00)
ABX600089	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	25,000,000	25,000,000	\$ (13,545,000.00)
ABX600096	ABS CDS-W ABX-HE AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	7,500,000	7,500,000	\$ (3,883.33)
ABX600099	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	5,250,000	5,250,000	\$ (2,844,460.00)
ABX60102	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	6,000,000	6,000,000	\$ (3,250,800.00)
Grand Total													

Total Swaps	\$ (146,154,513.96)
Collateral	\$ -
Total Collateral Value	\$ -
NET SETTLEMENT AMOUNT*	\$ (146,154,513.96)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

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## Metropolitan West Alpha Trak 500 Fund (MetWest 703)

Exhibit B

Quotes / Sources														
MetWest Swap ID	Description	Maturity	Valuation Date	Market	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	300,000	300,000	\$ (244,290.00)	\$ 31.17	\$ (244,258.83)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	500,000	500,000	\$ (270,900.00)	\$ 232.22	\$ (270,667.78)
SWAP7881B	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.33)	-	(0.33)	-	-	690,000	690,000	\$ (2,294.25)	-	\$ (2,294.25)
SWAP5051B	5Y5Y IMPLIED VOL SWAP 3.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	5.750	5.945	310,000	310,000	\$ 18,428.57	-	\$ 18,428.57
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.936	2,000,000	2,000,000	\$ 172,722.00	-	\$ 172,722.00
SWAP7161B	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.452)	-	(0.411)	-	(0.431)	2,000,000	2,000,000	\$ (8,626.00)	-	\$ (8,626.00)
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	9.500	9.685	1,130,000	1,130,000	\$ 108,310.50	-	\$ 108,310.50
ABX600011	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	90,000	90,000	\$ (85,176.00)	\$ 275.00	\$ (84,901.00)
ABX600013	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	485,000	485,000	\$ (459,004.00)	\$ 1,481.94	\$ (457,522.06)
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	220,000	220,000	\$ (208,208.00)	\$ 672.22	\$ (207,535.78)
ABX600050	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	865,000	865,000	\$ (704,369.50)	\$ 99.86	\$ (704,279.64)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	435,000	435,000	\$ (354,220.50)	\$ 45.19	\$ (354,175.31)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,500,000	1,500,000	\$ (812,700.00)	\$ 696.67	\$ (812,003.33)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	150,000	150,000	\$ (81,270.00)	\$ 69.67	\$ (81,200.33)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	700,000	700,000	\$ (379,260.00)	\$ 325.11	\$ (378,934.89)
Grand Total														

Total Swaps

\$ (3,861,110.66)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (3,861,110.66)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Intermediate Bond Fund (MetWest 704)

Exhibit B

Quotes / Sources															
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX6000081	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-05-25	9/16/2008	48 360	48 359	48 375	-	-	-	48 360	750,000	750,000	\$ (387,300.00)	\$ 41.25	\$ (387,258.75)
ABX6000088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18 570	18 569	18 563	-	-	-	18 570	250,000	250,000	\$ (203,575.00)	\$ 25.97	\$ (203,549.03)
ABX6000094	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	48 375	-	-	-	48 360	400,000	400,000	\$ (206,560.00)	\$ 22.00	\$ (206,538.00)
ABX6000095	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	45 820	45 819	45 813	-	-	-	45 820	750,000	750,000	\$ (406,350.00)	\$ 340.33	\$ (406,009.67)
SWAP7691B	15 YR NC 3-MO QTRLY CALL IRS 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(0.333)	-	-	390,000	390,000	\$ (1,263.50)	\$ -	\$ (1,263.50)
SWAP5051B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	8.139	-	-	-	5.750	5.945	20,000	20,000	\$ 1,188.94	\$ -	\$ 1,188.94
SWAP7161B	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	1,600,000	1,600,000	\$ 138,177.60	\$ -	\$ 138,177.60
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2022-05-25	9/16/2008	-	(0.452)	-	-	(0.411)	-	(0.431)	400,000	400,000	\$ (1,726.20)	\$ -	\$ (1,726.20)
SWAP19471B	14.875 4Y11 IRS R 5.4771 (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.565	620,000	620,000	\$ 59,427.00	\$ -	\$ 59,427.00
ABX6000034	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	5.451	5.595	-	5 519	826,000	826,000	\$ 45,585.39	\$ 14,134.40	\$ 59,719.79
ABX6000059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	10 500	10 500	-	10 500	95,000	95,000	\$ (76,075.00)	\$ 99.73	\$ (75,975.27)
ABX6000063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	10 500	10 500	-	10 500	95,000	95,000	\$ (85,025.00)	\$ 111.47	\$ (84,913.53)
ABX6000064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	10 500	10 500	-	10 500	95,000	95,000	\$ (85,025.00)	\$ 111.47	\$ (84,913.53)
ABX6000069	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	48 360	48 359	48 375	-	-	-	48 360	130,000	130,000	\$ (67,132.00)	\$ 7.15	\$ (67,124.85)
ABX6000072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18 570	18 569	18 563	-	-	-	18 570	795,000	795,000	\$ (647,368.50)	\$ 82.59	\$ (647,285.91)
ABX6000073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18 570	18 569	18 563	-	-	-	18 570	400,000	400,000	\$ (325,720.00)	\$ 41.56	\$ (325,678.44)
ABX6000076	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	45 820	45 819	45 813	-	-	-	45 820	100,000	100,000	\$ (64,180.00)	\$ 46.44	\$ (64,133.56)
ABX6000102	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	45 820	45 819	45 813	-	-	-	45 820	300,000	300,000	\$ (162,540.00)	\$ 139.33	\$ (162,400.67)

Total Swaps

\$ (2,620,075.64)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (2,620,075.64)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Metropolitan West High Yield Bond Fund (MetWest 705)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP5051B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	5.750	5.945	120,000	120,000	\$ 7,133.64	\$ -	\$ 7,133.64
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	6.772	-	8.500	8.636	1,400,000	1,400,000	\$ 120,905.40	\$ -	\$ 120,905.40
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	9.500	9.585	580,000	580,000	\$ 55,593.00	\$ -	\$ 55,593.00
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9.930	9.925	9.938	-	9.930	525,000	525,000	\$ (472,867.50)	\$ 48.13	\$ (472,819.38)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	\$ (138,725.00)	\$ 181.87	\$ (138,543.13)
ABX600069	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	48.360	750,000	750,000	\$ (387,300.00)	\$ 41.25	\$ (387,258.75)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	18.570	750,000	750,000	\$ (610,725.00)	\$ 77.92	\$ (610,647.08)
Grand Total													

Total Swaps

\$ (1,841,265.70)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT

\$ (1,841,265.70)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Exhibit B

Metropolitan West Strategic Income Fund (MetWest 706)

Quotes / Sources															
MetWest Swap ID	Description	Maturity	Valuation Date	Market	Morgan Stanley	JP Morgan	Deutsche	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600096	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	1,900,000	1,900,000	\$ (981,160.00)	\$ 104.50	\$ (981,055.50)
ABX600094	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	1,900,000	1,900,000	\$ (516,400.00)	\$ 55.00	\$ (516,345.00)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2032-06-04	9/16/2008	-	(0.333)	-	-	(0.333)	-	(0.333)	2,000,000	2,000,000	\$ (6,650.00)	-	\$ (6,650.00)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	5.750	5.945	1,660,000	1,660,000	\$ 98,682.02	-	\$ 98,682.02
SWAP928LB	10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	-	11.531	-	-	11.529	-	11.530	5,000,000	5,000,000	\$ 576,495.00	-	\$ 576,495.00
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	16,000,000	16,000,000	\$ 1,381,776.00	-	\$ 1,381,776.00
SWAP719LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.452)	-	-	(0.411)	-	(0.431)	5,000,000	5,000,000	\$ (21,565.00)	-	\$ (21,565.00)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	3,330,000	3,330,000	\$ 319,180.50	-	\$ 319,180.50
ABX600072	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	1,740,000	1,740,000	\$ (1,416,882.00)	\$ 180.77	\$ (1,416,701.23)
ABX600073	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	1,740,000	1,740,000	\$ (1,416,882.00)	\$ 180.77	\$ (1,416,701.23)
ABX600074	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	12,500,000	12,500,000	\$ (10,178,750.00)	\$ 1,298.61	\$ (10,177,451.39)
ABX600075	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	13,000,000	13,000,000	\$ (7,043,400.00)	\$ 6,037.78	\$ (7,037,362.22)
ABX600076	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	3,070,000	3,070,000	\$ (1,663,326.00)	\$ 1,425.84	\$ (1,661,900.16)
ABX600082	ABS CDS-W ABX-HE AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	4,000,000	4,000,000	\$ (3,257,200.00)	\$ 415.56	\$ (3,256,784.44)
ABX600083	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	5,000,000	5,000,000	\$ (2,581,725.00)	\$ 275.00	\$ (2,581,450.00)
ABX600099	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,300,000	2,300,000	\$ (1,246,140.00)	\$ 1,068.22	\$ (1,245,071.78)
ABX600102	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,500,000	1,500,000	\$ (812,700.00)	\$ 696.67	\$ (812,003.33)
CDX600015	CDS-P CDX NA HY 8 12/12 (LEHMAN)	2012-12-20	9/16/2008	-	-	-	87.750	87.625	87.375	87.625	4,000,000	3,960,000	\$ 490,050.00	\$ (36,300.00)	\$ 453,750.00
Grand Total															

Total Swaps

\$ (27,593,082.15)

Collateral

\$

Total Collateral Value

\$

NET SETTLEMENT AMOUNT

\$ (27,593,082.15)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Exhibit B

Metropolitan West Ultra Short Bond Fund (MetWest 707)

Quotes / Sources														
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	2,500,000	2,500,000	\$(1,291,000.00)	\$ 137.50	\$(1,290,862.50)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	800,000	800,000	\$(433,440.00)	\$ 371.56	\$(433,068.44)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	1,750,000	1,750,000	\$(903,700.00)	\$ 96.25	\$(903,603.75)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	\$(2,442,900.00)	\$ 311.67	\$(2,442,588.33)
ABX600084	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	1,000,000	1,000,000	\$(516,400.00)	\$ 55.00	\$(516,345.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	500,000	500,000	\$(270,900.00)	\$ 232.22	\$(270,667.78)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.68 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	(0.333)	-	(0.333)	1,000,000	1,000,000	\$(3,325.00)	\$ -	\$(3,325.00)
SWAP465LB	5YSY IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	5.750	5.945	670,000	670,000	\$(3,829.49)	\$ -	\$(3,829.49)
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.636	3,600,000	3,600,000	\$(4,313.00)	\$ -	\$(4,313.00)
SWAP452LB	5YSY IMPLIED VOL SWAP 4.52375% (LEHMAN)	2022-05-25	9/16/2008	-	(0.452)	-	(0.411)	-	(0.431)	1,000,000	1,000,000	\$(4,313.00)	\$ -	\$(4,313.00)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	9.500	9.585	1,350,000	1,350,000	\$(237,175.00)	\$ -	\$(4,313.00)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	\$(237,175.00)	\$ 310.93	\$(236,864.07)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	\$(237,175.00)	\$ 310.93	\$(236,864.07)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	\$(237,175.00)	\$ 310.93	\$(236,864.07)
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,930,000	1,930,000	\$(1,045,674.00)	\$ 896.38	\$(236,864.07)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	250,000	250,000	\$(135,450.00)	\$ 116.11	\$(1,044,777.62)
Grand Total														\$(135,333.89)

Total Swaps

\$ (7,512,214.99)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (7,512,214.99)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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SEI Institutional Investments Trust - Core Fixed Income Fund (Met West 760)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources							# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Market	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price					
ABX600081	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	7,500,000	7,500,000	\$ (3,873,000.00)	\$ 412.50	\$ (3,872,587.50)
ABX600085	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	9,000,000	9,000,000	\$ (4,876,200.00)	\$ 416.00	\$ (4,872,030.00)
ABX600094	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	7,500,000	7,500,000	\$ (3,873,000.00)	\$ 412.50	\$ (3,872,587.50)
ABX600095	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,000,000	2,000,000	\$ (1,083,600.00)	\$ 928.89	\$ (1,082,671.11)
SWFLB0001	1YR2 YR IRS R 4.7 (LEH)	2011-06-03	9/16/2008	-	1.665	-	1.637	-	-	1.661	77,330,000	77,330,000	\$ (1,284,141.98)	\$ -	\$ (1,284,141.98)
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-11	9/16/2008	-	(5.200)	-	(5.130)	-	-	(5.165)	18,830,000	18,830,000	\$ (972,569.50)	\$ -	\$ (972,569.50)
SWFLB0008	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/16/2008	-	(5.506)	-	(5.419)	-	-	(5.463)	9,400,000	9,400,000	\$ (458,850.00)	\$ -	\$ (458,850.00)
SWAP7881B	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	2.026	-	2.025	-	-	2.025	34,480,000	34,480,000	\$ (687,849.46)	\$ -	\$ (687,849.46)
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-10-16	9/16/2008	-	(0.333)	-	-	(0.333)	-	(0.333)	4,170,000	4,170,000	\$ (13,865.25)	\$ -	\$ (13,865.25)
SWAP7181B	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	8.772	-	-	-	8.500	8.636	3,060,000	3,060,000	\$ (181,907.82)	\$ -	\$ (181,907.82)
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	(0.452)	-	-	(0.411)	-	(0.431)	6,000,000	6,000,000	\$ (25,878.00)	\$ -	\$ (25,878.00)
ABX600017	ABS CDS-WABX-HE-AAA 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	9.500	9.585	6,830,000	6,830,000	\$ (654,655.50)	\$ -	\$ (654,655.50)
ABX600059	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	5,650,000	5,650,000	\$ (5,347,160.00)	\$ 17,263.89	\$ (5,329,896.11)
ABX600063	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	\$ (1,767,625.00)	\$ 2,317.33	\$ (1,765,307.67)
ABX600068	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	\$ (1,767,625.00)	\$ 2,317.33	\$ (1,765,307.67)
ABX600070	ABS CDS-WABX-HE-AAA 07-1 (LEH)	2038-01-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	170,000	170,000	\$ (87,778.85)	\$ 9.35	\$ (87,778.85)
ABX600072	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,000,000	3,000,000	\$ (2,685,000.00)	\$ 3,520.00	\$ (2,681,480.00)
ABX600073	ABS CDS-WABX-HE-AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	4,720,000	4,720,000	\$ (3,843,005.64)	\$ 480.36	\$ (3,842,525.28)
ABX600082	ABS CDS-WABX-HE-AAA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	2,360,000	2,360,000	\$ (1,921,746.00)	\$ 245.18	\$ (1,921,500.82)
ABX600102	ABS CDS-WABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	4,000,000	4,000,000	\$ (2,167,200.00)	\$ 1,897.78	\$ (2,165,302.22)
Grand Total			9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,250,000	2,250,000	\$ (1,219,050.00)	\$ 1,045.00	\$ (1,218,005.00)

Total Swaps

Collateral

Total Collateral Value

NET SETTLEMENT AMOUNT\*

\$ (40,281,015.50)

\$

\$

\$ (40,281,015.50)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

SEI Institutional Managed Trust - Core Fixed Income Fund (Met West 761)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Market	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Sell Price	# of Units	Current Face	Principal
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	4,250,000	4,250,000	\$ (2,302,650.00)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	3,000,000	3,000,000	\$ (1,549,200.00)
ABX600089	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	2,500,000	2,500,000	\$ (1,291,000.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,000,000	1,000,000	\$ (541,600.00)
SWFLB00001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/16/2008	-	1.655	-	1.657	-	-	1.661	51,250,000	51,250,000	\$ 851,057.50
SWFLB00002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/16/2008	-	(5.200)	-	(5.130)	-	-	(5.165)	12,480,000	12,480,000	\$ (644,592.00)
SWFLB00005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/16/2008	-	(5.506)	-	(5.419)	-	-	(5.463)	5,550,000	5,550,000	\$ (303,168.75)
SWFLB00006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/16/2008	-	2.026	-	2.025	-	-	2.025	22,780,000	22,780,000	\$ 461,317.78
SWAP5051B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2022-06-04	9/16/2008	-	(0.333)	-	(0.333)	-	-	(0.333)	3,130,000	3,130,000	\$ (10,407.25)
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-10-18	9/16/2008	-	6.139	-	-	-	5.750	5.945	2,370,000	2,370,000	\$ 140,889.39
SWAP1618B	15 YR NC 3-MO QTRLY CALL 7.18 (LEHMAN)	2022-05-25	9/16/2008	-	8.772	-	-	-	8.500	8.636	9,000,000	9,000,000	\$ 777,249.00
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	(0.452)	-	-	-	-	(0.431)	4,500,000	4,500,000	\$ (19,408.50)
ABX600017	ABS CDS-W ABX-HE-BBB-07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.358	-	-	9.500	9.585	5,110,000	5,110,000	\$ 489,793.50
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	5.360	2,250,000	2,250,000	\$ (2,129,400.00)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	\$ (1,284,325.00)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	\$ (1,284,325.00)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	\$ (1,284,325.00)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.568	18.563	-	-	-	18.570	3,015,000	3,015,000	\$ (1,342,500.00)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.568	18.563	-	-	-	18.570	3,015,000	3,015,000	\$ (1,342,500.00)
ABX600082	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.568	18.563	-	-	-	18.570	3,015,000	3,015,000	\$ (1,342,500.00)
ABX600087	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,000,000	2,000,000	\$ (1,083,600.00)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,750,000	1,750,000	\$ (948,150.00)
Grand Total													

Total Swaps

\$ (23,132,430.97)

Collateral

\$

Total Collateral Value

\$

NET SETTLEMENT AMOUNT\*

\$ (23,132,430.97)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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## SEI Institutional Investments Trust – Long Duration Fund (Met West 763)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	5.750	5.945	210,000	210,000	\$ 12,483.87	\$ -	\$ 12,483.87
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	8.500	8.636	1,900,000	1,900,000	\$ 164,085.90	\$ -	\$ 164,085.90
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	9.500	9.585	1,060,000	1,060,000	\$ 101,601.00	\$ -	\$ 101,601.00
ABX600029	ABS CDS-W ARX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10,500	10,500	-	10,500	205,000	205,000	\$ (183,475.00)	\$ 240.53	\$ (183,234.47)
ABX600059	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9,930	9,925	9,938	-	9,930	1,005,000	1,005,000	\$ (305,203.50)	\$ 92.13	\$ (305,111.38)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10,500	10,500	-	10,500	305,000	305,000	\$ (272,975.00)	\$ 357.87	\$ (272,617.13)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10,500	10,500	-	10,500	305,000	305,000	\$ (272,975.00)	\$ 357.87	\$ (272,617.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10,500	10,500	10,500	-	10,500	305,000	305,000	\$ (272,975.00)	\$ 357.87	\$ (272,617.13)
Grand Total									305,000	305,000	\$ (272,975.00)	\$ 357.87	\$ (272,617.13)

Total Swaps

\$ (1,900,643.61)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (1,900,643.61)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

SEI Institutional Investments Trust - Extended Duration Fund (Met West 764)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Market	Morgan Stanley	JP Morgan	Citibank	CSFB	Menill Lynch	Settle Price	# of Units	Current Face	Principal
SWAP508LB	20YR IRS R 5.06 (LEHMAN)	2026-12-04	9/16/2008	-	-	-	8.421	8.401	-	8.411	65,000,000	65,000,000	\$ 5,487,475.00
SWAP509LB	20YR IRS R 4.925 (LEHMAN)	2026-07-02	9/16/2008	-	-	-	6.873	6.859	-	6.866	125,000,000	125,000,000	\$ 8,582,500.00
SWAP5232LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2027-03-02	9/16/2008	-	-	-	10.981	10.655	-	10.868	53,225,000	53,225,000	\$ 5,677,989.76
SWAP505LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	5.750	5.945	2,140,000	2,140,000	\$ 127,216.58
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	3,700,000	3,700,000	\$ 319,535.70
ABX600029	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	9.670	10.500	-	-	9.500	9.585	2,080,000	2,080,000	\$ 199,368.00
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9.930	9.925	10.500	-	-	-	10.500	1,735,000	1,735,000	\$ 1,552,825.00
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	9.930	2,980,000	2,980,000	\$ 2,684,086.00
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,030,000	1,030,000	\$ 921,850.00
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,030,000	1,030,000	\$ 921,850.00
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,030,000	1,030,000	\$ 921,850.00
ABX600069	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	1,000,000	1,000,000	\$ 516,400.00
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	5,550,000	5,550,000	\$ 7,685.33
Grand Total													\$ (5,854,564.67)

Total Swaps

Collateral

Total Collateral Value

NET SETTLEMENT AMOUNT\*

\$ 7,568,232.39

\$

\$

\$ 7,568,232.39

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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### Quotes / Sources

[illegible]

\$ (593,025.55)

Price  
99 808

\$ (770,520.85)

\$ 177,495.30

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

**West Gate Mortgage Assets, L.P. (West Gate 1001)**

## Quotes / Sources

<b>Total Swaps</b>					<b>\$ (348,964.06)</b>
<b>Collateral</b>	<b>Asset</b>	<b>Par Amount</b>	<b>Price</b>		
	38374LS56	(4,900,000)	13.928		
	Cash	(140,000)	100.000		
<b>Total Collateral Value</b>					<b>\$ (822,461.22)</b>
<b>NET SETTLEMENT AMOUNT*</b>					<b>\$ 473,497.17</b>

\*Positive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values.

West Gate Advisors, LLC

West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)

Exhibit B

Quotes / Sources													
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Deutsche	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal
ABX600094	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	-	500,000	500,000	\$ (258,200.00)
ABX600095	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	-	500,000	500,000	\$ (270,900.00)
SWAP7881B	15 YR NC 3-MO QTRLY CALL IRS R7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(0.333)	-	-	220,000	220,000	\$ (731.50)
SWAP5051B	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	-	-	350,000	350,000	\$ 20,806.45
SWAP9281B	10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	-	11.531	-	-	11.529	-	-	2,000,000	2,000,000	\$ 164,085.90
SWAP4651B	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	-	-	1,000,000	1,000,000	\$ (4,313.00)
SWAP7161B	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.452)	-	-	(0.411)	-	-	350,000	350,000	\$ 33,547.50
SWAP4521B	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	-	-	285,000	285,000	\$ (232,075.50)
ABX600072	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	-	400,000	400,000	\$ (325,678.44)
ABX600073	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	-	400,000	400,000	\$ (325,678.44)
ABX600074	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	-	400,000	400,000	\$ (325,678.44)
ABX600078	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	-	50,000	50,000	\$ (27,066.78)
ABX600098	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	-	50,000	50,000	\$ (27,066.78)
CDX600015	CDS-P CDX.NA.HY 9 12/12 (LEHMAN)	2012-12-20	9/16/2008	-	-	-	87.750	87.625	87.375	87.625	1,000,000	990,000	\$ 122,512.50
Grand Total													

Total Swaps			
Collateral	Asset	Par Amount	Price
	Cash	(275,000)	100.000
Total Collateral Value			
NET SETTLEMENT AMOUNT*			
\$ (1,347,427.56)			
\$ (275,000.00)			
\$ (1,072,427.56)			

\*Positive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values.

Total Swaps	\$ (203,549.03)
Collateral	\$ -
Total Collateral Value	\$ -
NET SETTLEMENT AMOUNT*	\$ (203,549.03)

**Metropolitan West Asset Management**  
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## Trinity Health Pension Plan (Met West 1611)

Exhibit B

Quotes / Sources											
MetWest Swap ID	Description	Maturity	Valuation Date	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP512LB	20YR IRS R 5.125 (LEH)	2027-11-21	9/16/2008	9.427	9.418	9.423	15,900,000	15,900,000	\$ 1,498,193.40	\$ 230,088.58	\$ 1,728,281.98
SWP530ZLB	20 YR ZC R FIXED 5.305 (LEHMAN)	2028-02-29	9/16/2008	23.781	18.077	20.929	3,200,000	3,200,000	\$ 659,728.00	\$ (4,995.56)	\$ 664,732.44
SWAP507LB	2YR20YR IRS R 5.0725 (LEH)	2029-12-03	9/16/2008	6.330	6.322	6.326	11,000,000	11,000,000	\$ 695,882.00	\$ -	\$ 695,882.00
SWP547LB	2YR20YR IRS R 5.47(LEH)	2030-02-22	9/16/2008	10.921	10.905	10.913	14,000,000	14,000,000	\$ 1,527,848.00	\$ -	\$ 1,527,848.00
SWAP516LB	30YR IRS R 5.165 (LEH)	2037-11-21	9/16/2008	11.651	11.642	11.647	35,000,000	35,000,000	\$ 4,076,380.00	\$ 510,990.28	\$ 4,587,370.28
SWP507ZLB	30 YR ZC R FIXED 5.07 (LEHMAN)	2037-12-04	9/16/2008	17.309	17.371	17.340	6,000,000	6,000,000	\$ 1,040,400.00	\$ (6,563.97)	\$ 1,033,836.03
SWP496ZLB	30 YR ZC R FIXED 4.965 (LEHMAN)	2038-01-25	9/16/2008	13.333	14.249	13.791	6,300,000	6,300,000	\$ 868,826.70	\$ (26,950.00)	\$ 841,876.70
SWZLB0001	30YR ZC 5.135% (LEH)	2038-05-27	9/16/2008	7.413	19.513	13.463	24,500,000	24,500,000	\$ 3,298,410.50	\$ (42,071.94)	\$ 3,256,338.56
SWAP511LB	3YR30YR IRS R 5.1175 (LEH)	2040-12-03	9/16/2008	6.796	7.903	7.349	23,000,000	23,000,000	\$ 1,690,293.00	\$ -	\$ 1,690,293.00
SWP5235LB	4YR30YR IRS R 5.235 (LEH)	2041-12-24	9/16/2008	7.582	9.290	8.436	6,700,000	6,700,000	\$ 565,205.30	\$ -	\$ 565,205.30
SWAP491LB	40YR IRS R 4.918 (LEH)	2047-11-29	9/16/2008	8.740	8.385	8.563	10,900,000	10,900,000	\$ 934,632.61	\$ 145,291.55	\$ 1,079,924.16
Grand Total											

## Total Swaps

\$ 17,671,568.45

Collateral	Asset	Par Amount	Price
	31359MW41	8,580,000	108.645
	912828GU8	6,360,000	108.371

\$ 9,321,761.66  
\$ 6,892,401.56

## Total Collateral Value

\$ 16,214,163.22

## NET SETTLEMENT AMOUNT\*

\$ 1,457,405.23

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)

Exhibit B

Quotes / Sources														
MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	-	47,000	1,000,000	1,000,000	\$ (530,000.00)	\$ 57.50	\$ (529,942.50)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45,070	45,070	45,070	-	-	45,070	1,500,000	1,500,000	\$ (823,950.00)	\$ 728.33	\$ (823,221.67)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	-	47,000	750,000	750,000	\$ (397,500.00)	\$ 43.13	\$ (397,456.87)
ABX600088	ABS CDS-W ABX-HE-AAA 06-2 (LEH)	2046-05-25	9/17/2008	18,230	18,230	18,230	-	-	18,230	1,200,000	1,200,000	\$ (981,240.00)	\$ 130.33	\$ (981,109.67)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	-	47,000	1,000,000	1,000,000	\$ (530,000.00)	\$ 57.50	\$ (529,942.50)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45,070	45,070	45,070	-	-	45,070	1,000,000	1,000,000	\$ (549,300.00)	\$ 485.56	\$ (548,814.44)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	18,000,000	18,000,000	\$ 352,494.42	\$ -	\$ 352,494.42
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	\$ (261,933.74)	\$ -	\$ (261,933.74)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	1,950,000	1,950,000	\$ (122,069.77)	\$ -	\$ (122,069.77)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	8,010,000	8,010,000	\$ 186,793.25	\$ -	\$ 186,793.25
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	5,990,000	5,990,000	\$ 149,641.58	\$ -	\$ 149,641.58
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	1,460,000	1,460,000	\$ (99,373.03)	\$ -	\$ (99,373.03)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	8,010,000	8,010,000	\$ 239,333.71	\$ -	\$ 239,333.71
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	1,950,000	1,950,000	\$ (156,005.89)	\$ -	\$ (156,005.89)
Grand Total														

Total Swaps

\$ (3,521,607.12)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (3,521,607.12)

\*Positive Amount represents payment to MetWest portfolio Final settlement amount subject to verification of collateral values.

Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)

Exhibit B

Quotes / Sources														
MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX800081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,300,000	1,300,000	\$ (889,000.00)	\$ 74.75	\$ (688,925.25)
ABX800085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	2,000,000	2,000,000	\$ (1,098,600.00)	\$ 97.11	\$ (1,097,628.89)
ABX800086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,000,000	1,000,000	\$ (530,000.00)	\$ 57.50	\$ (529,942.50)
ABX800094	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	1,700,000	1,700,000	\$ (1,390,090.00)	\$ 184.64	\$ (1,389,905.36)
ABX800095	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,500,000	1,500,000	\$ (795,000.00)	\$ 86.25	\$ (794,913.75)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	2,000,000	2,000,000	\$ (1,098,600.00)	\$ 97.11	\$ (1,097,628.89)
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	18,000,000	18,000,000	\$ 352,494.42	\$ -	\$ 352,494.42
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-08-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	\$ (261,933.74)	\$ -	\$ (261,933.74)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2019-08-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	1,950,000	1,950,000	\$ (122,069.77)	\$ -	\$ (122,069.77)
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	8,010,000	8,010,000	\$ 186,793.25	\$ -	\$ 186,793.25
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	5,990,000	5,990,000	\$ 149,641.58	\$ -	\$ 149,641.58
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	1,460,000	1,460,000	\$ (99,373.03)	\$ -	\$ (99,373.03)
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	8,010,000	8,010,000	\$ 239,333.71	\$ -	\$ 239,333.71
Grand Total		2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	1,950,000	1,950,000	\$ (156,005.89)	\$ -	\$ (156,005.89)

Total Swaps

\$ (5,310,064.11)

Collateral

\$

Total Collateral Value

\$

NET SETTLEMENT AMOUNT\*

\$ (5,310,064.11)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

Russell Investment Company MultiStrategy Bond Fund (Met West 776)

Quotes / Sources													
MetWest Swap ID	Swap Description	Maturity	Valuation Date	Market	Morgan Stanley	Lehman	Citibank	CSFB	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX6000081	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	5,000,000	5,000,000	\$ (2,650,000.00)	\$ 287.50	\$ (2,649,712.50)
ABX6000085	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	7,500,000	7,500,000	\$ (4,119,750.00)	\$ 3,641.66	\$ (4,116,108.34)
ABX6000086	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	3,500,000	3,500,000	\$ (1,855,000.00)	\$ 201.25	\$ (1,854,798.75)
ABX6000088	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	6,000,000	6,000,000	\$ (4,906,200.00)	\$ 651.67	\$ (4,905,548.33)
ABX6000084	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	4,000,000	4,000,000	\$ (2,120,000.00)	\$ 230.00	\$ (2,119,770.00)
ABX6000085	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	5,000,000	5,000,000	\$ (2,746,500.00)	\$ 2,427.78	\$ (2,744,072.22)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	63,720,000	63,720,000	\$ 1,247,830.24	\$ -	\$ 1,247,830.24
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	15,520,000	15,520,000	\$ (926,016.32)	\$ -	\$ (926,016.32)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	6,900,000	6,900,000	\$ (431,939.19)	\$ -	\$ (431,939.19)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	28,330,000	28,330,000	\$ 660,655.76	\$ -	\$ 660,655.76
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	21,300,000	21,300,000	\$ 532,114.48	\$ -	\$ 532,114.48
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	5,170,000	5,170,000	\$ (351,889.44)	\$ -	\$ (351,889.44)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	28,330,000	28,330,000	\$ 846,482.38	\$ -	\$ 846,482.38
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	6,900,000	6,900,000	\$ (552,020.84)	\$ -	\$ (552,020.84)
Grand Total													

Total Swaps

\$ (17,364,793.07)

Collateral

\$

Total Collateral Value

\$

NET SETTLEMENT AMOUNT\*

\$ (17,364,793.07)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

Exhibit B

Russell Investment Funds Core Bond Fund (Met West 777)

Quotes / Sources													
MetWest Swap ID	Swap Description	Maturity	Valuation Date	Market	Morgan Stanley	Lehman	Citibank	CSFB	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	400,000	400,000	\$ (212,000.00)	\$ 23.00	\$ (211,977.00)
ABX600085	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	700,000	700,000	\$ (384,510.00)	\$ 339.89	\$ (384,170.11)
ABX600086	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	500,000	500,000	\$ (285,000.00)	\$ 26.75	\$ (264,971.25)
ABX600094	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	600,000	600,000	\$ (490,620.00)	\$ 65.17	\$ (490,554.83)
ABX600095	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	350,000	350,000	\$ (185,500.00)	\$ 20.13	\$ (185,479.87)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	500,000	500,000	\$ (274,650.00)	\$ 242.78	\$ (274,407.22)
SWFLB0002	1YR10YR IRS P 4.975 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	6,920,000	6,920,000	\$ 135,514.52	\$ -	\$ 135,514.52
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	1,690,000	1,690,000	\$ (100,835.54)	\$ -	\$ (100,835.54)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	750,000	750,000	\$ (46,949.91)	\$ -	\$ (46,949.91)
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	3,080,000	3,080,000	\$ 71,825.62	\$ -	\$ 71,825.62
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	2.425	2.571	2,300,000	2,300,000	\$ 57,458.37	\$ -	\$ 57,458.37
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	(6.751)	(6.822)	560,000	560,000	\$ (38,115.68)	\$ -	\$ (38,115.68)
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	2.913	3.063	3,080,000	3,080,000	\$ 92,028.44	\$ -	\$ 92,028.44
Grand Total							(7.984)	(8.016)	750,000	750,000	\$ (60,002.26)	\$ -	\$ (60,002.26)

Total Swaps

\$ (1,700,636.72)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (1,700,636.72)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

Russell Institutional Investments, LLC — Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778) Exhibit B

Quotes / Sources														
MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	-	47,000	800,000	800,000	\$ (424,000.00)	\$ 46.00	\$ (423,954.00)
ABX600085	ABS CDS-W ABX-HE AAA 07-2 (LEH)	2038-01-25	9/17/2008	45,070	45,070	45,070	-	-	45,070	1,250,000	1,250,000	\$ (686,625.00)	\$ 606.94	\$ (686,018.06)
ABX600086	ABS CDS-W ABX-HE AAA 07-1 (LEH)	2037-08-25	9/17/2008	47,000	47,000	47,000	-	-	47,000	600,000	600,000	\$ (318,000.00)	\$ 34.50	\$ (317,965.50)
ABX600088	ABS CDS-W ABX-HE AA 06-2 (LEH)	2046-05-25	9/17/2008	18,230	18,230	18,230	-	-	18,230	1,000,000	1,000,000	\$ (817,700.00)	\$ 108.61	\$ (817,591.39)
SWFLB00001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1,882	2,035	-	1,958	11,080,000	\$ 216,979.90	\$ -	\$ 216,979.90
SWFLB00002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	-	(5,990)	(5,967)	2,700,000	2,700,000	\$ (161,098.20)	\$ -	\$ (161,098.20)
SWFLB00003	1YR2 YR IRS R 4.224 (LEH)	2011-06-10	9/17/2008	-	-	-	(5,943)	2,053	-	4,900,000	4,900,000	\$ 100,303.50	\$ -	\$ 100,303.50
SWFLB00004	1YR10YR IRS P 5.0515 (LEH)	2019-06-10	9/17/2008	-	-	-	2,041	2,053	-	1,200,000	1,200,000	\$ (79,441.50)	\$ -	\$ (79,441.50)
SWFLB00005	1YR10YR IRS P 4.87 (LEH)	2019-06-11	9/17/2008	-	-	-	(6,667)	(6,574)	(6,620)	1,200,000	1,200,000	\$ (75,119.86)	\$ -	\$ (75,119.86)
SWFLB00006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	(6,235)	(6,285)	(6,260)	1,200,000	1,200,000	\$ (75,119.86)	\$ -	\$ (75,119.86)
SWFLB00007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-11	9/17/2008	-	-	-	2,257	2,407	2,332	4,930,000	4,930,000	\$ 114,967.63	\$ -	\$ 114,967.63
SWFLB00008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	2,425	2,571	2,498	8,620,000	8,620,000	\$ 215,343.98	\$ -	\$ 215,343.98
SWFLB00009	1YR2 YR IRS R 4.74 (LEH)	2011-06-13	9/17/2008	-	-	-	(6,791)	(6,822)	(6,806)	2,100,000	2,100,000	\$ (142,933.81)	\$ -	\$ (142,933.81)
SWFLB00010	1YR10YR IRS P 5.19 (LEH)	2011-06-17	9/17/2008	-	-	-	2,913	3,063	2,988	4,930,000	4,930,000	\$ 147,305.26	\$ -	\$ 147,305.26
Grand Total		2019-06-17	9/17/2008	-	-	-	(7,984)	(8,016)	(8,000)	1,200,000	1,200,000	\$ (96,003.62)	\$ -	\$ (96,003.62)

Total Swaps

\$ (2,005,225.67)

Collateral

\$ -

Total Collateral Value

\$ -

NET SETTLEMENT AMOUNT\*

\$ (2,005,225.67)

\*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.